

QUARTERLY DISCLOSURE as at 31 DECEMBER 2020

OLD MUTUAL ARISTEIA OPPORTUNITIES QUALIFIED INVESTOR HEDGE FUND

Security Identifier	Security Description	Market Value	% of Portfolio @ 31/12/2020	% of Portfolio @ 30/09/2020
COLLECTIVE INVESTMENT SCHEMES		75,455,778	49.40	
NEICI	NEDGROUP INVESTMENTS CORE INCOME	75,455,778	49.40	19.83
DERIVATIVES		5,815	-	
NON-EQUITY SECURITIES (GROUP PER ISSUER PER SECURITY)		86,145,648	56.41	
ABSA BANK LTD		805,682	0.53	
ABFN40	ABFN40 FRN 16092024	805,682	0.53	0.53
AMBER HOUSE FUND 3 (RF) LIMITED		999,942	0.65	
AHF3A6	AHF3A6 FRN 19042022	999,942	0.65	0.67
FIRSTRAND BANK LTD		14,999,732	9.82	
FRS222	FRS222 FRN 06072022	14,999,732	9.82	10.02
FOX STREET 7 (RF) LTD		699,774	0.46	
FS7A3	FOX STREET 7 RF LIMITED FRN 20112024	699,774	0.46	0.47
GREENHOUSE FUNDING 5 (RF) LIMITED		882,210	0.58	
GH5A21	GH5A21 FRN 25112024	882,210	0.58	0.59
INVESTEC BANK LTD		29,999,997	19.64	
IB151U	IB151U FRN 08092022	29,999,997	19.64	20.03
LAND AND AGRICULTURAL DEVELOPMENT BANK OF SOUTH AFRICA		547,305	0.36	
LBK22FG1	LBK22 31052022	547,305	0.36	
MERCEDES-BENZ SOUTH AFRICA (PTY) LTD		1,502,010	0.98	
MBF065	MBF065 FRN 30092022	1,502,010	0.98	1
NEDBANK LTD		803,227	0.53	
NBKB59	NBKB59 FRN 24022023	501,874	0.33	0.33
NBKB60	NBKB60 FRN 24022025	301,353	0.20	0.2
NQABA FINANCE 1 (PTY) LTD		685,942	0.45	
NQ1A24	NQ1A24 FRN 22052052	685,942	0.45	0.64
REPUBLIC OF SOUTH AFRICA		29,673,480	19.43	
R186	RSA 10.5 21122026	29,673,480	19.43	19.41
STANDARD BANK OF SOUTH AFRICA LTD		3,543,495	2.32	
SBS47	SBS47 FRN 15022023	508,898	0.33	0.34
SBS55	SBS55 FRN 12062022	605,451	0.40	0.41
SBS57	SBS57 FRN 12062024	1,223,111	0.80	0.82
SBS66	SBS66 FRN 27062022	1,206,035	0.79	0.81
TELKOM SOC LTD		500,133	0.33	
TL22	TELKOM FRN 04032021	500,133	0.33	0.33
THEKWINI FUND 14 (RF) LIMITED		502,719	0.33	
TH14A7	TH14A7 22112021	502,719	0.33	0.34
MONEY MARKET INSTRUMENTS		5,022,299	3.30	
ABSA BANK LTD		1,004,349	0.66	
NCDB1053	ABSA NCD 5.2 28042021	1,004,349	0.66	0.67
FIRSTRAND BANK LTD		1,004,349	0.66	
NCDF1078	FIRSTRND NCD 5.2 28042021	1,004,349	0.66	0.67
INVESTEC BANK LTD		1,004,435	0.66	
NCDIV508	INVESTEC NCD 5.225 28042021	1,004,435	0.66	0.67
NEDBANK LTD		1,004,583	0.66	
NCDNK894	NEDCOR NCD 5.275 28042021	1,004,583	0.66	0.67
STANDARD BANK OF SOUTH AFRICA LTD		1,004,583	0.66	
NCDS1469	STANDARD NCD 5.275 28042021	1,004,583	0.66	0.67
DEPOSITS WITH BANKS/MUTUAL BANKS/FOREIGN BRANCHES		-13,899,021 -	9.11	